



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 06/08/2020 TO: 06/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
06/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.29805			0.30221	0
06/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.29369			0.29784	0
06/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.28936			0.29352	0
06/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.36896			0.37312	0
06/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.35765			0.36181	0
06/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.36329			0.36744	0
06/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
06/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.35188			0.35716	0
06/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.35615			0.36143	0
06/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.36045			0.36573	0
06/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.48575			0.49103	0
06/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.48005			0.48533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.49148			0.49676	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00